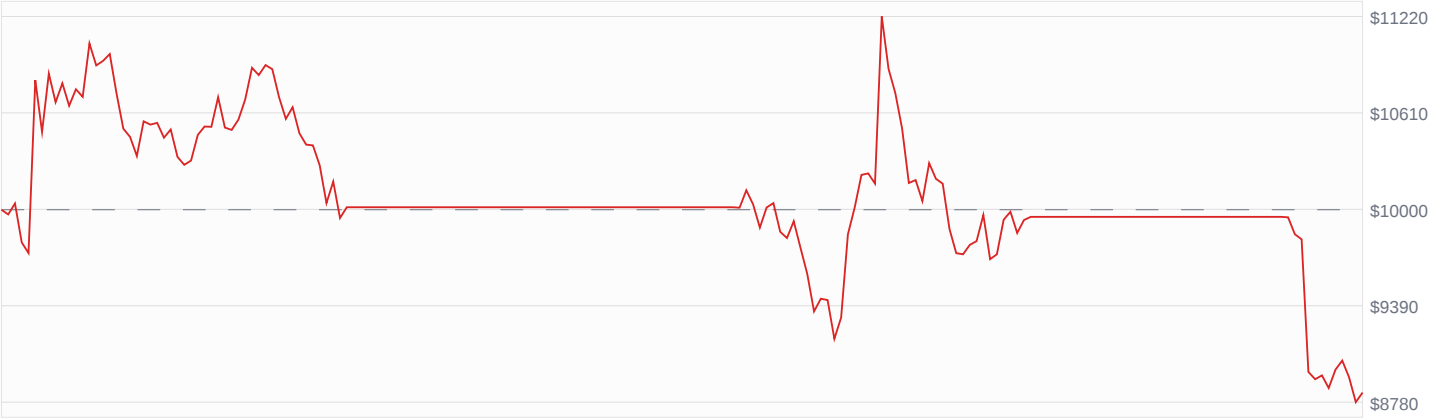




Backtest #36397 · META · EVO_EVOWEBIDEA_v388

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v388 strategy on META failed with a negative ROI of minus 11.62 percent and a Sharpe ratio below zero, indicating severe underperformance. Such a high maximum drawdown of 21.75 percent alongside a win rate of only 33.3 percent suggests the signal logic is fundamentally misaligned with current market volatility. Statistical confidence is negligible given just three total trades, making these results a clear outlier rather than a reliable trend. We must immediately review the entry and exit thresholds to prevent further capital erosion. The next step is to backtest modified parameters against a longer historical dataset to validate robustness before any live deployment.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8840.31